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... in the workforce give rise to **lumpy** adjustment to ... error ~:, -- 1,, ~:2,)' and the
forecast error rlt ... refer to Tauchen (1986) whose **Monte Carlo** results clearly ...
Cited by 47 - Web Search - Library Search - BL Direct

[DOC] Infrastructure access pricing and **lumpy** investments.

I Examples - Utilities Policy, 2000 - turvey.demon.co.uk
... can then be predicted by using **Monte Carlo** simulation techniques. ... costs and outputs
have to be **forecast** and that ... when the expenditure on the **lumpy** increase in ...
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... The value of the improvement is the mean value from one thousand **Monte Carlo**
replications. ... denotes that the aggregate used in the **forecast** is a useful ...
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MR Milligan - Wind Energy, 1999 - doi.wiley.com
... be a problem, because the load **forecast** is also ... calculation is with the sequential
Monte Carlo method, which ... the algorithm does not account for **lumpy** start-up ...
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... importance for other economic sectors; non-tradable and **lumpy** character of ... outperforms
other causality tests in a series of **Monte-Carlo** experiments, we apply ...
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C DRIVER - Applied Economics, 1996 - Taylor & Francis
... account for further dynamics occasioned by **lumpy** capital, pro ... to the stochastic movement
in **demand** it would ... cross-section measures of **forecast** dispersion failed ...
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KH Ghali - Review of Development Economics, 1999 - Blackwell Synergy
... to financial development, and that through the **demand** for money ... money model in which
the accumulation of **lumpy** real money ... of this is that a better **forecast** of x ...
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[BOOK] International Oil Company Financial Management in Nontechical Language

J Bush, D Johnston - 1998 - books.google.com
... Debt-to-Capitalization Rate Figure 1—3 **Demand** of Crude ... 6-15 The Key Steps in **Mont
Carlo** Simulation Figure 6 ... Figure 8—6 Calculation of Cash **For cast** Figure 8 ...
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DS Bates - 1995 - biz.uiowa.edu

Page 1. Testing Option Pricing Models David S. Bates The Wharton School, University of Pennsylvania and the National Bureau of Economic Research September 1995 ...
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Large company capital formation and effects of market share turbulence: micro-data
C DRIVER, P YIP, N DAKHIL, I INTRODUCTION - Applied Economics, 1996 - ingentaconnect.com
... for further dynamics occasioned by **lumpy** capital, pro ... turbulence to the
stochasticmovementin **demand** it would ... cross-section measures of **forecast** dispersion ...
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DA Hay, GS Liu - The Journal of Industrial Economics, 1998 - JSTOR
... t jt Kit where vD^ reflects **forecast** errors, and ... of Specification for Panel Data:
Monte Carlo Evidence and ... RG, 1984, 'Competition with **Lumpy** Investment', Rand ...
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... investment and capacity are not continuously variable, they are **lumpy**. ... plant so that
its output will meet the **forecast** growth (or shrinkage) of **demand**, ...
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JF Boshier - Annual Review of Energy, 1984 - energy.annualreviews.org
... Embodied in this **forecast** is an annual fleet-average ... A straight-line **demand** curve
or a constant ... A detailed **Monte Carlo** simulation technique is used when ...
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MD Flood - Unpublished paper, Office of Thrift Supervision, 2001 - securitization.net
... those that can be rationally **forecast** based on ... distribution akin to the **Monte-Carlo**
methods employed ... very small, very undiversified ("**lumpy**") portfolios of ...
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E Bontempi, A Del Boca, A Franzosi, M Galeotti, P ... - Fondazione Eni Enrico Mattei Working paper N, 2001 - spbo.unibo.it
... of aggregate investment such as tax policy, price changes, **demand** and supply ... of
variables observable to the econometrician and useful to **forecast** the expected ...
Cited by 7 - View as HTML - Web Search

High-Tech Innovation, Growth and Trade Dynamics in Australia - group of 3 »
NDP Karunaratne - Open Economies Review, 1997 - Springer
... Public interest theories justify the monopolistic regulation of **lumpy** infrastructure
investments ... facilitate the com- putation of the **forecast** error variances ...
Cited by 5 - Web Search - BL Direct

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M Munasinghe - Proceedings of the IEEE, 1984 - ieeexplore.ieee.org
... planning models and techniques have been developed, based on the crite- rion of
minimizing the cost of supplying a given long-range **demand forecast**, at some ...
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... Other forms of distributed resource include storage and **demand** side options, and
the issue of standby charges must be considered in the broader context of ...
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[BOOK] International Energy Economics
T Sterner - 1992 - books.google.com

... aspects of these polls is their implicit median **forecast** for global ... all the various aspects of resource availability, supply cost, **demand** elasticities, model ...
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[BOOK] Investing in Commercial Mortgage-Backed Securities
FJ Fabozzi - 2001 - books.google.com
... oftheir deals that increased inves- tor awareness, stimulated **demand** and provided ...
but man exceed SI 00 million, which creates "**lumpy**" pools diminishing ...
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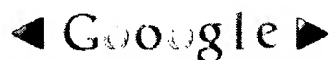
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The Use of the Compound **Poisson** in Pert

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WH Parks, KD Ramsing - Management Science, 1969 - JSTOR
... Even when the **Monte Carlo** technique is feasible for ... arrivals tends to give a **lumpy**
distribution because of the discrete characteristics of the **poisson**. ...
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Estimation in supply chain inventory management

JCI Hayya, JGI Kim, SMI Disney, TPI Harrison, DI ... - International Journal of Production Research, 2006 - Taylor & Francis
... a survey of several methods for forecasting **lumpy** demands, which ... deviation 2, that
is, period **demand** is G ... that the lead time followed a **Poisson** distribution with ...
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BG An, MC Wang - myacme.org
... is ignored. Keywords: Lead-Time **Demand**; Pearson System; Charlier Series;
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RMJ Heuts, LWG Strijbosch, EHM van der Schoot - arno.uvt.nl
... the main results of a **Monte Carlo** investigation ... compound **Poisson** modelling concept
when the time unit is ... For this type of intermittent (or **lumpy**) **demand** Croston ...
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H de Jong - library.uu.nl
... MC **Monte Carlo** UMCS Utrecht **Monte Carlo** System RMC rotation-based **Monte Carlo** FD
forced ... severely degraded because of noise, partly due to the **Poisson** nature of ...
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A combined forecastÐinventory control procedure for spare parts

LWG Strijbosch, RMJ Heuts, EHM van der Schoot - ingentaconnect.com
... the main results of a **Monte Carlo** investigation. ... Using a compound **Poisson** process
presupposes that empirical ... type of intermittent (or **lumpy**) **demand**, Croston 12 ...
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LWG Strijbosch - group of 4 »

JJA Moors - arno.uvt.nl
... most important instrument of analysis is **Monte Carlo** experimen ... simulation, Watson
(1987) showed that for **lumpy** (stationary stuttering **Poisson**) **demand** ...
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»

C Murali, P Arras, I Wasserman - Monthly Notices of the Royal Astronomical Society, 2000 - Blackwell Synergy
... the coupled, collisionless Boltzmann-P isson equations ... calculate collision probabilities
using **Monte Carlo** simulations ... Collision probabilities in **lumpy** haloes: f ...
Cited by 4 - Web Search - BL Direct

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O Carare - econweb.rutgers.edu

... a discriminatory auction format in which bidders are required to submit '**lumpy**' bids, ... The stop-out price is the price at which **demand** and supply are equal. ...
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H Pollack, R Zeckhauser - Management Science, 1996 - JSTOR
... The case of **P iss n** arrivals can be treated ... rates are the same.13 However, **Monte Carlo** simulations suggest ... If expenditures are **lumpy** and the optimal expected ...
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L2	34	1 AND (forecast$5 or predict$6)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 21:52
L3	14	2 AND ((forecast$5 or predict$6) SAME (demand$2 or order$2 or sales or inventory))	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 21:54
L4	14	1 AND ((forecast$5 or predict$6) SAME (demand$2 or order$2 or sales or inventory))	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 21:56
L5	154	((monte ADJ carlo) SAME (forecast$5 or predict$6) SAME (demand$2 or order$2 or sales or inventory))	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 21:56
L6	0	("2002/0026347").URPN.	USPAT	OR	OFF	2006/06/06 23:05
L7	5778	monte ADJ carlo	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 23:05
L8	46	7 AND ((slow ADJ moving) or ((lumpy or random) NEAR3 (demand$1 or sales)))	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 23:06

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S1	2	("20010049690").PN.	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 19:49
S2	36	(monte ADJ carlo) SAME ((forecast$4 or predict$4 or expect$5) NEAR3 (sales or order or orders or demand$1))	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 19:50
S3	21	S2 AND (ratio$1 or percent$5 or '%')	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 19:54
S4	0	S2 AND (ratio$1 or percent$5 or '%') NEAR4 (increas$3 or slow$3 or decreas$4) NEAR4 sales	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 19:55
S5	102	(ratio$1 or percent$5 or '%') NEAR4 (increas$3 or slow$3 or decreas$4) NEAR4 sales	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 20:07
S6	2	S5 AND (monte ADJ carlo)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 19:56
S7	0	(ratio$1 or percent$5 or '%') NEAR4 (increas$3 or slow$3 or decreas$4) NEAR4 26971sales	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 21:48

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L1	10	(forecast$4 or predict$5) NEAR5 intermittent NEAR2 demand$1	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 23:32
L2	0	1 and (monte ADJ carlo)	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/06 23:32

Your SELECT statement is:
    s ((advantage? ? or benefit? ?)(5n)(monte()carlo)(7n)(forecast? or predict?)(3n)sales) not py>2001

```
          Items   File
          -----   ----
      Examined  50 files
      Examined 100 files
      Examined 150 files
Processing
Processing
      Examined 200 files
      Examined 250 files
      Examined 300 files
      Examined 350 files
      Examined 400 files
      Examined 450 files
      Examined 500 files
>>>I/O error in file 768
      Examined 550 files
Processing

    No files have one or more items; file list includes 561 files.
    One or more terms were invalid in 106 files.
```

Your SELECT statement is:
    s (((advantage? ? or benefit? ?)(5n)(monte()carlo)) AND ((forecast? or
predict?)(3n)sales)) not py>2001

```
            Items    File
            -----    ----
        Examined  50 files
                1   129: PHIND(Archival)_1980-2006/May W4
        Examined 100 files
        Examined 150 files
Processing
Processing
        Examined 200 files
        Examined 250 files
        Examined 300 files
        Examined 350 files
        Examined 400 files
        Examined 450 files
        Examined 500 files
>>>I/O error in file 768
        Examined 550 files
Processing
```

    1 file has one or more items; file list includes 561 files.
    One or more terms were invalid in 106 files.

```
Your SELECT statement is:
    s (monte()carlo(5n)(advantage? ? or benefit? ?)(10n)forecast?) not
py>2001

            Items    File
            -----    ----
                2      2: INSPEC_1898-2006/May W4
                1      8: Ei Compendex(R)_1970-2006/May W4
                1     13: BAMP_2006/May W4
                3     15: ABI/Inform(R)_1971-2006/Jun 06
                1     35: Dissertation Abs Online_1861-2006/May
                1     50: CAB Abstracts_1972-2006/May
                1     57: Electronics & Communications
                       Abstracts_1966-2006/May
                1     63: Transport Res(TRIS)_1970-2006/Apr
        Examined  50 files
                1     75: TGG Management Contents(R)_86-2006/May W4
        Examined 100 files
                1    144: Pascal_1973-2006/May W2
                1    148: Gale Group Trade & Industry DB_1976-2006/Jun 05
                1    155: MEDLINE(R)_1951-2006/Jun 06
        Examined 150 files
Processing
Processing
>>>File 266: Prefix "PY" is undefined
                1    266: FEDRIP_2005/Dec
        Examined 200 files
                1    292: GEOBASE(TM)_1980-2006/May W4
        Examined 250 files
        Examined 300 files
                1    485: Accounting & Tax DB_1971-2006/May W4
        Examined 350 files
        Examined 400 files
        Examined 450 files
        Examined 500 files
>>>I/O error in file 768
        Examined 550 files
Processing

    15 files have one or more items; file list includes 561 files.
    One or more terms were invalid in 106 files.

?
```

Your SELECT statement is:
   s (((monte()carlo)(15n)(forecast? or predict? or model? or
simulat?)(4n)(sales or demand? ?)) and (poisson)) not py>2001

            Items   File
            -----   ----
                1   6: NTIS_1964-2006/May W3
                1   8: Ei Compendex(R)_1970-2006/May W4
                1   15: ABI/Inform(R)_1971-2006/Jun 06
                8   34: SciSearch(R) Cited Ref Sci_1990-2006/May W4
                1   35: Dissertation Abs Online_1861-2006/May
      Examined 50 files
                1   73: EMBASE_1974-2006/Jun 06
                2   75: TGG Management Contents(R)_86-2006/May W4
                2   88: Gale Group Business A.R.T.S._1976-2006/May 26
      Examined 100 files
                1   144: Pascal_1973-2006/May W2
                2   148: Gale Group Trade & Industry DB_1976-2006/Jun 05
                1   155: MEDLINE(R)_1951-2006/Jun 06
                1   159: Cancerlit_1975-2002/Oct
      Examined 150 files
Processing
Processing
      Examined 200 files
>>>File 348 processing for MODEL? stopped at MODELLSCHNITTEN
                1   348: EUROPEAN PATENTS_1978-2006/ 200622
>>>File 349 processing for MODEL? stopped at MODELLPLAN
                2   349: PCT FULLTEXT_1979-2006/UB=20060601,UT=20060525
      Examined 250 files
                1   440: Current Contents Search(R)_1990-2006/Jun 06
      Examined 300 files
                1   485: Accounting & Tax DB_1971-2006/May W4
      Examined 350 files
      Examined 400 files
                4   654: US Pat.Full._1976-2006/Jun 01
      Examined 450 files
      Examined 500 files
>>>I/O error in file 768
      Examined 550 files
Processing

   17 files have one or more items; file list includes 561 files.
   One or more terms were invalid in 110 files.

?

```
Your SELECT statement is:
   s ((monte()carlo) and ((forecast? or predict?)(3n)(low or
lumpy)(2n)demand? ?)) not py>2001

          Items   File
          -----   ----
              1     15: ABI/Inform(R)_1971-2006/Jun 06
     Examined  50 files
     Examined 100 files
              1    148: Gale Group Trade & Industry DB_1976-2006/Jun 06
              1    149: TGG Health&Wellness DB(SM)_1976-2006/May W3
     Examined 150 files
Processing
Processing
              1    275: Gale Group Computer DB(TM)_1983-2006/Jun 02
     Examined 200 files
     Examined 250 files
     Examined 300 files
              2    485: Accounting & Tax DB_1971-2006/May W4
     Examined 350 files
     Examined 400 files
              1    654: US Pat.Full._1976-2006/Jun 01
     Examined 450 files
     Examined 500 files
>>>I/O error in file 768
     Examined 550 files
Processing

   6 files have one or more items; file list includes 561 files.
   One or more terms were invalid in 106 files.
```

6/6/06

```
Your SELECT statement is:
    s (monte()carlo(20n)(forecast? or predict?)(5n)(lumpy()(demand? ? or
sales))) not py>2001

          Items    File
          -----    ----
       Examined  50 files
       Examined 100 files
       Examined 150 files
Processing
Processing
       Examined 200 files
       Examined 250 files
       Examined 300 files
       Examined 350 files
Processing
       Examined 400 files
       Examined 450 files
       Examined 500 files
>>>I/O error in file 768
       Examined 550 files
Processing

   No files have one or more items; file list includes 561 files.
   One or more terms were invalid in 106 files.
```